

# FTSE Global Resource Protection Select Index

## FACTSHEET

### FTSE Global Resource Protection Select Index

The Refinitiv Global Resource Protection Select Index captures the performance of stocks that tend to reduce the use of materials, energy or water, and to find more eco-efficient solutions by improving supply chain management. The index uses Resource Use Scores under ESG methodology to capture these criteria. The index excludes industries like Tobacco and Coal and also excludes companies that are in the business of Unconventional Oil & Gas Production and Drilling or are in the business of Arms & Ammunitions Manufacturing or Manufacturing for Military.

The index tracks the price return of 30 publicly traded equities across the world that display relatively high Resource Use scores, in addition to high dividend and low volatility.

The Refinitiv Global Resource Protection Select Index is float adjusted and market capitalization weighted where each stock's weight in the index is proportional to its float-adjusted market value. The index has price return and total return variants available.

### AVAILABLE INDEX VARIANTS

.TRGRPSE1- FTSE Global Resource Protection Select Index

.TRGRPSET1- FTSE Global Resource Protection Select TR Index

### INDEX CHARACTERISTICS

Index RIC	.TRGRPSE1
Number of Constituents	29
	Mkt Cap (EUR Millions)
Largest	42366291.24
Smallest	28609094.94
Average	33735048.79
Median	33572628.99

### Selection:

1. Index Universe is made up using FR Asia, FR Americas and FR Europe indices. 600 securities with highest free float market capitalization are taken from each region.

2. All eligible stocks with ADTV smaller than EUR 5mn are removed from the universe.
3. Next, remaining stocks are sorted based on their Refinitiv Resource Use scores, and the top 900 stocks with highest scores are selected.
4. Next, remaining stocks are sorted in descending order in terms of 12-month historical dividend yield and the top 120 (highest dividend yield) stocks are selected.
5. Next, stocks are sorted in ascending order in terms of volatility (maximum between the 3-month and 12-month historical volatility). For each economic sector, maximum 7 stocks are kept and for each country, maximum 5 stocks are kept. In both, selection is based on lowest volatility.
6. The final index composition is obtained by keeping the 30 stocks with the lowest volatilities.

**Rebalance:** Quarterly

**Index Distribution:** Via Eikon and SFTP

### TOP 10 CONSTITUENTS

Company Name	Sector	Weight
ENBRIDGE INC	Energy	4.33%
ORANGE SA	Technology	4.12%
TELEFONICA SA	Technology	3.93%
ITALGAS SPA	Utilities	3.86%
ENEL SPA	Utilities	3.80%
BANK OF NOVA SCOTIA	Financials	3.77%
BCE INC	Technology	3.71%
AGEAS SA	Financials	3.69%
SNAM SPA	Energy	3.57%
RED ELECTRICA CORPORACION SA	Utilities	3.52%

Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

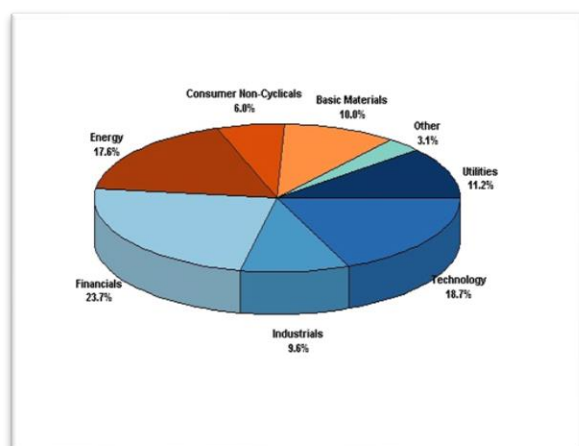
## HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (EUR)



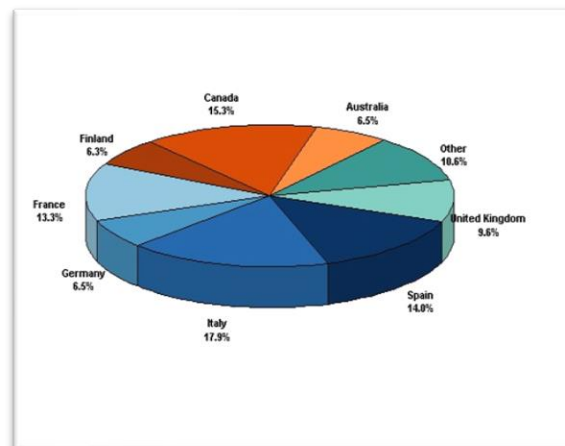
Price Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	9.59%	13.97%	2.15%	-0.15%	2.22%
FR GLOBAL EQUITY PRICE RETURN INDEX	15.94%	27.17%	4.20%	9.19%	7.17%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	-21.51%	20.33%	-7.97%	2.82%	11.80%
FR GLOBAL EQUITY PRICE RETURN INDEX	12.67%	15.95%	-19.23%	18.78%	19.73%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	0.08	0.08	0.09	0.14	0.13
FR GLOBAL EQUITY PRICE RETURN INDEX	0.11	0.12	0.14	0.17	0.14
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	1.79	0.82	0.24	-0.01	0.17
FR GLOBAL EQUITY PRICE RETURN INDEX	2.56	1.89	0.29	0.54	0.51

Data as of 15<sup>th</sup> October 2024

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



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